LATINOS TRADING

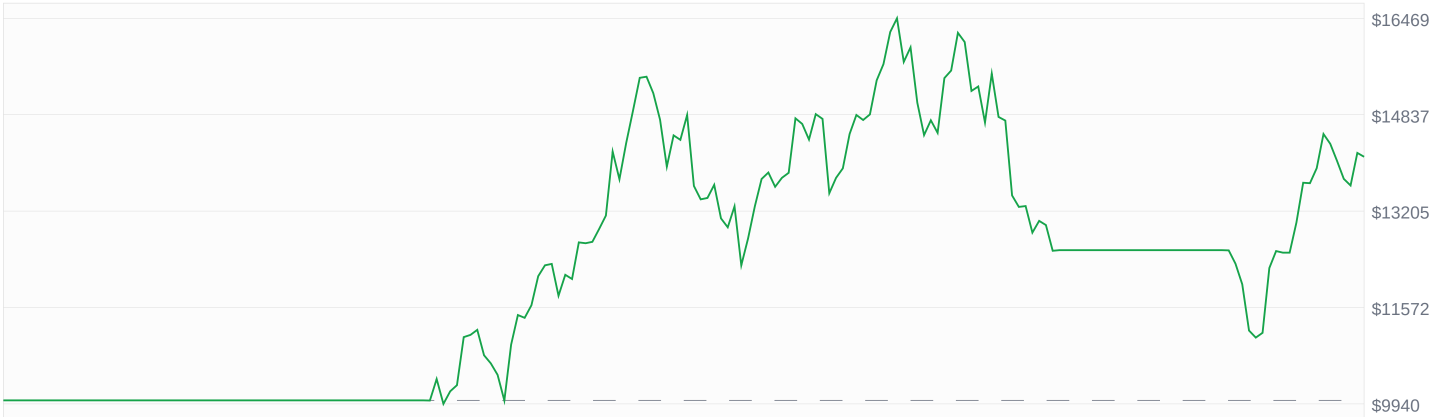
BACKTEST REPORT

Backtest #41167 · SM · EVO_EVOEVOEVOE_v2387

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate on just two trades is a statistical mirage, not a signal of edge. While the 41.20% ROI looks attractive, the 32.83% max drawdown reveals severe risk exposure that the small sample size masks completely. A Sharpe ratio of 1.21 is meaningless here because it relies on insufficient data points to establish any real statistical confidence. The strategy currently lacks robustness, as one bad trade would likely erase the entire equity curve. You must expand the backtest to at least two hundred trades to determine if this alpha is genuine or just random luck.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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